



Johannesburg Stock Exchange
 One Exchange Square, Gwen Lane, Sandown, South Africa
 Private Bag X991174, Sandton 2146
 T: +27 11 520 7000 | F: +27 11 520 8584
 www.jse.co.za
 Registration Number: 2005/022939/06
 VAT Number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/01/2024 TO: 05/01/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	2025 On 01-February-24			Bond Future	176.39	176.3106	176.3855	176.3106	11,360.00
05/01/2024	2025 On 02-May-24			Bond Future	180.33	180.2489	180.3255	180.2489	0.00
05/01/2024	2025 On 01-August-24			Bond Future	182.53	182.4474	182.5324	182.4474	0.00
05/01/2024	2025 On 07-November-24			Bond Future	186.84	186.7568	186.8415	186.7568	75.00
05/01/2024	2029 On 01-February-24			Bond Future	129.45	129.4370	129.4521	129.4370	7,360.00
05/01/2024	2029 On 02-May-24			Bond Future	130.97	130.9594	130.9749	130.9594	0.00
05/01/2024	2029 On 01-August-24			Bond Future	133.92	133.8954	133.9158	133.8954	0.00
05/01/2024	2029 On 07-November-24			Bond Future	135.67	135.6522	135.6718	135.6522	66.00
05/01/2024	2029 On 06-February-25			Bond Future	138.59	138.5616	138.5865	138.5616	0.00
05/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	6186	6	6	6	0.00
05/01/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2024	2030 On 01-February-24			Bond Future	9.87	91.6976	91.8451	91.6976	99,105.00
05/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6028	6	6	6	0.00
05/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	5990	6	6	6	0.00
05/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6067	6	6	6	0.00
05/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	5836	6	6	6	0.00
05/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	807	1	1	1	1,360.00
05/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	145	0	0	0	400.00
05/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1207	1	1	1	400.00
05/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	8825	9	9	9	0.00
05/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2298	2	2	2	500.00
05/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	7930	8	8	8	0.00
05/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	705	1	1	1	500.00
05/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1493	2	1	2	200.00
05/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	4635	5	5	5	0.00
05/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	7516	7	8	7	0.00
05/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	7892	8	8	8	0.00
05/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1000	1	1	1	500.00
05/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	1	0	0	0	500.00
05/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	438	1	0	1	0.00
05/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	1	0	0	0	200.00
05/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	267	0	0	0	0.00
05/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	16	0	0	0	700.00
05/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	604	1	1	1	0.00
05/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	127	0	0	0	0.00
05/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	1	0	0	0	500.00
05/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	1400	2	1	2	0.00
05/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0	0	0	0	400.00
05/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	354	1	0	1	0.00
05/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	5	0	0	0	1,360.00
05/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	538	1	1	1	0.00
05/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	4	0	0	0	0.00
05/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	4	0	0	0	0.00
05/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	4	0	0	0	0.00
05/01/2024	2030 On 02-May-24			Bond Future	9.92	93.7233	93.8742	93.7233	23,830.00
05/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1292	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1272	1	1	1	0.00
05/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1311	1	1	1	0.00
05/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1006	1	1	1	1,000.00
05/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2052	2	2	2	1,000.00
05/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	7866	8	8	8	0.00
05/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9409	9	9	9	0.00
05/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	3991	4	4	4	1,080.00
05/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3355	3	3	3	500.00
05/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	4993	5	5	5	500.00
05/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12072	12	12	12	0.00
05/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	3	0	0	0	500.00
05/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	253	0	0	0	0.00
05/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	547	1	1	1	0.00
05/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	26	0	0	0	1,080.00
05/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	404	1	0	1	0.00
05/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	68	0	0	0	1,000.00
05/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	1070	1	1	1	0.00
05/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	2061	2	2	2	0.00
05/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1667	2	2	2	0.00
05/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1710	2	2	2	0.00
05/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1689	2	2	2	0.00
05/01/2024	2030 On 01-August-24			Bond Future	9.97	91.7965	91.9540	91.7965	0.00
05/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	2880	3	3	3	0.00
05/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	2906	3	3	3	0.00
05/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	2855	3	3	3	0.00
05/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1301	2	1	2	0.00
05/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1276	2	1	2	0.00
05/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1288	2	1	2	0.00
05/01/2024	2030 On 07-November-24			Bond Future	10.04	93.9395	94.0996	93.9395	1,652.00
05/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4008	4	4	4	0.00
05/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4034	4	4	4	0.00
05/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	3982	4	4	4	0.00
05/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1387	2	1	2	0.00
05/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1366	2	1	2	0.00
05/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1376	2	1	2	0.00

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05/01/2024	2030 On 06-February-25			Bond Future	10.13	91.9207	92.0876	91.9207	0.00
05/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3728	4	4	4	0.00
05/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1746	2	2	2	0.00
05/01/2024	2032 On 01-February-24			Bond Future	10.71	89.5641	89.7125	89.5641	92,242.00
05/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5299	5	5	5	0.00
05/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5343	5	5	5	0.00
05/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5255	5	5	5	0.00
05/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1386	1	1	1	8,500.00
05/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6003	6	6	6	0.00
05/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	940	1	1	1	1,200.00
05/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	8685	9	9	9	0.00
05/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	3	0	0	0	1,200.00
05/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	505	1	1	1	500.00
05/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2088	2	2	2	500.00
05/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9150	9	9	9	0.00
05/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	999	1	1	1	200.00
05/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	4903	5	5	5	0.00
05/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8173	8	8	8	0.00
05/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3072	3	3	3	0.00
05/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4023	4	4	4	0.00
05/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3157	3	3	3	0.00
05/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1219	1	1	1	0.00
05/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	560	1	1	1	17,000.00
05/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	127	0	0	0	8,500.00
05/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	67	0	0	0	8,500.00
05/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	135	0	0	0	17,000.00
05/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	3	0	0	0	200.00
05/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	36	0	0	0	200.00
05/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	679	1	1	1	0.00
05/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	1	0	0	0	500.00
05/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	280	0	0	0	0.00
05/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	1114	1	1	1	0.00
05/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	717	1	1	1	0.00
05/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3528	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	2	0	0	0	1,200.00
05/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	15	0	0	0	0.00
05/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	486	1	0	1	0.00
05/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	27	0	0	0	0.00
05/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	26	0	0	0	0.00
05/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	26	0	0	0	0.00
05/01/2024	2032 On 02-May-24			Bond Future	10.79	87.3806	87.5323	87.3806	61,402.00
05/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	938	1	1	1	1,000.00
05/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2025	2	2	2	1,000.00
05/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9432	9	9	9	0.00
05/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3515	4	4	4	1,550.00
05/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1507	2	2	2	1,550.00
05/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11194	11	11	11	0.00
05/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1375	2	1	2	500.00
05/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2680	3	3	3	500.00
05/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10530	10	11	10	0.00
05/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1290	1	1	1	0.00
05/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1311	1	1	1	0.00
05/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1270	1	1	1	0.00
05/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1332	2	1	2	500.00
05/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3054	3	3	3	0.00
05/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5168	5	5	5	0.00
05/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	485	1	0	1	500.00
05/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	1089	1	1	1	500.00
05/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	2397	3	2	3	0.00
05/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	2480	3	2	3	0.00
05/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	2424	3	2	3	0.00
05/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	2452	3	2	3	0.00
05/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	53	0	0	0	500.00
05/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	1273	2	1	2	0.00
05/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	37	0	0	0	1,550.00
05/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	906	1	1	1	0.00
05/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	2186	3	2	3	0.00
05/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	95	0	0	0	1,000.00
05/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1699	2	2	2	0.00

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05/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	2343	3	2	3	0.00
05/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	3027	3	3	3	0.00
05/01/2024	2032 On 01-August-24			Bond Future	10.87	89.3186	89.4768	89.3186	0.00
05/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3120	3	3	3	0.00
05/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3091	3	3	3	0.00
05/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3148	3	3	3	0.00
05/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1864	2	2	2	0.00
05/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1899	2	2	2	0.00
05/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1882	2	2	2	0.00
05/01/2024	2032 On 07-November-24			Bond Future	10.98	87.2371	87.3979	87.2371	1,526.00
05/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10397	10	10	10	0.00
05/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4656	5	5	5	1,615.00
05/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4179	4	4	4	0.00
05/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4150	4	4	4	0.00
05/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4209	4	4	4	0.00
05/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1927	2	2	2	0.00
05/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1957	2	2	2	0.00
05/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1942	2	2	2	0.00
05/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	424	1	0	1	1,615.00
05/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1722	2	2	2	0.00
05/01/2024	2032 On 06-February-25			Bond Future	11.09	89.0844	89.2519	89.0844	0.00
05/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4602	5	5	5	0.00
05/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1898	2	2	2	0.00
05/01/2024	2033 On 01-February-24			Bond Future	122.39	122.3750	122.3912	122.3750	8,052.00
05/01/2024	2033 On 02-May-24			Bond Future	123.66	123.6430	123.6596	123.6430	0.00
05/01/2024	2033 On 01-August-24			Bond Future	126.44	126.4151	126.4364	126.4151	0.00
05/01/2024	2033 On 07-November-24			Bond Future	127.92	127.8977	127.9183	127.8977	0.00
05/01/2024	2033 On 06-February-25			Bond Future	130.67	130.6409	130.6665	130.6409	0.00
05/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5727	6	6	6	0.00
05/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
05/01/2024	2037 On 01-February-24			Bond Future	11.98	77.1580	77.4876	77.1580	136,230.00
05/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2186	2	2	2	0.00
05/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2146	2	2	2	0.00
05/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2226	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	9549	9	10	9	0.00
05/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	4926	5	5	5	0.00
05/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1347	1	1	1	2,500.00
05/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	47	0	0	0	2,500.00
05/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	769	1	1	1	0.00
05/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	1	0	0	0	2,500.00
05/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	382	1	0	1	0.00
05/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	407	1	0	1	0.00
05/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	394	1	0	1	0.00
05/01/2024	2037 On 02-May-24			Bond Future	12.09	78.8625	79.1994	78.8625	230.00
05/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	699	1	1	1	0.00
05/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	685	1	1	1	0.00
05/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	714	1	1	1	0.00
05/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	4228	5	4	5	0.00
05/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	4312	5	4	5	0.00
05/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	4270	5	4	5	0.00
05/01/2024	2037 On 01-August-24			Bond Future	12.20	76.3556	76.7028	76.3556	0.00
05/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8542	8	9	8	0.00
05/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6096	6	6	6	0.00
05/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2610	3	3	3	0.00
05/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2637	3	3	3	1,383.00
05/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2583	3	3	3	0.00
05/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	3180	4	3	4	0.00
05/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	3128	4	3	4	0.00
05/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	3154	4	3	4	0.00
05/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	1283	2	1	2	1,383.00
05/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	737	1	1	1	1,383.00
05/01/2024	2037 On 07-November-24			Bond Future	12.33	78.1373	78.4917	78.1373	9,175.00
05/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4215	4	4	4	0.00
05/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4245	4	4	4	0.00
05/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4185	4	4	4	0.00
05/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2987	4	3	4	0.00
05/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2947	3	3	3	0.00
05/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2967	4	3	4	0.00
05/01/2024	2037 On 06-February-25			Bond Future	12.47	75.5317	75.8965	75.5317	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	4830	5	5	5	0.00
05/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	3394	4	3	4	0.00
05/01/2024	2038 On 01-February-24			Bond Future	131.62	131.9042	131.6203	131.9042	3,549.00
05/01/2024	2038 On 02-May-24			Bond Future	134.56	134.8505	134.5605	134.8505	1,706.00
05/01/2024	2038 On 01-August-24			Bond Future	135.51	135.8008	135.5093	135.8008	0.00
05/01/2024	2038 On 07-November-24			Bond Future	138.71	139.0078	138.7076	139.0078	0.00
05/01/2024	2038 On 06-February-25			Bond Future	139.56	139.8625	139.5617	139.8625	0.00
05/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4332	5	4	5	0.00
05/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
05/01/2024	2040 On 01-February-24			Bond Future	12.33	76.7564	77.1013	76.7564	131,292.00
05/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1074	1	1	1	0.00
05/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	960	1	1	1	0.00
05/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3284	3	3	3	0.00
05/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	8099	8	8	8	0.00
05/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1104	1	1	1	0.00
05/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1045	1	1	1	0.00
05/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	1070	1	1	1	0.00
05/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	1017	1	1	1	0.00
05/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	4	0	0	0	0.00
05/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	193	0	0	0	0.00
05/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	1155	2	1	2	0.00
05/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	1043	1	1	1	0.00
05/01/2024	2040 On 02-May-24			Bond Future	12.45	78.4521	78.8047	78.4521	500.00
05/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	509	1	1	1	0.00
05/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	521	1	1	1	0.00
05/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	498	1	0	1	0.00
05/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	5448	6	5	6	0.00
05/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	5349	6	5	6	0.00
05/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	5398	6	5	6	0.00
05/01/2024	2040 On 01-August-24			Bond Future	12.57	75.6857	76.0490	75.6857	0.00
05/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2358	3	2	3	0.00
05/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2332	3	2	3	0.00
05/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2384	3	2	3	0.00
05/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	3650	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3710	4	4	4	0.00
05/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	3680	4	4	4	0.00
05/01/2024	2040 On 07-November-24			Bond Future	12.71	77.4515	77.8222	77.4515	8,697.00
05/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4185	4	4	4	0.00
05/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4155	4	4	4	0.00
05/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4215	4	4	4	0.00
05/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	3391	4	3	4	0.00
05/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	3436	4	3	4	0.00
05/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	3414	4	3	4	0.00
05/01/2024	2040 On 06-February-25			Bond Future	12.85	74.5803	74.9619	74.5803	0.00
05/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4514	5	5	5	0.00
05/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3977	4	4	4	0.00
05/01/2024	2044 On 01-February-24			Bond Future	12.44	72.8282	73.1162	72.8282	95,600.00
05/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	4413	4	4	4	0.00
05/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	658	1	1	1	0.00
05/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	636	1	1	1	0.00
05/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	680	1	1	1	0.00
05/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3241	3	3	3	0.00
05/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	211	0	0	0	15,000.00
05/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	1556	2	2	2	0.00
05/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	1628	2	2	2	0.00
05/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	1592	2	2	2	0.00
05/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	90	0	0	0	5,000.00
05/01/2024	2044 On 02-May-24			Bond Future	12.56	74.4370	74.7316	74.4370	284.00
05/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	461	1	0	1	0.00
05/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	450	1	0	1	0.00
05/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	472	1	0	1	0.00
05/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	5688	6	6	6	0.00
05/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	5792	6	6	6	0.00
05/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	5740	6	6	6	0.00
05/01/2024	2044 On 01-August-24			Bond Future	12.67	71.7068	72.0105	71.7068	0.00
05/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2045	2	2	2	0.00
05/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2069	2	2	2	0.00
05/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2021	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	4222	5	4	5	0.00
05/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	4155	5	4	5	0.00
05/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	4189	5	4	5	0.00
05/01/2024	2044 On 07-November-24			Bond Future	12.80	73.3796	73.6896	73.3796	0.00
05/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4129	4	4	4	0.00
05/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4159	4	4	4	0.00
05/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4099	4	4	4	0.00
05/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	3590	4	4	4	0.00
05/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	3543	4	4	4	0.00
05/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3566	4	4	4	0.00
05/01/2024	2044 On 06-February-25			Bond Future	12.94	70.5474	70.8667	70.5474	0.00
05/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4511	5	5	5	0.00
05/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	4103	5	4	5	0.00
05/01/2024	2046 On 01-February-24			Bond Future	115.68	116.1984	115.6817	116.1984	11,904.00
05/01/2024	2046 On 02-May-24			Bond Future	116.11	116.6430	116.1148	116.6430	4,626.00
05/01/2024	2046 On 01-August-24			Bond Future	118.72	119.2579	118.7220	119.2579	0.00
05/01/2024	2046 On 07-November-24			Bond Future	119.32	119.8650	119.3154	119.8650	0.00
05/01/2024	2046 On 06-February-25			Bond Future	121.88	122.4344	121.8772	122.4344	0.00
05/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	7867	8	8	8	0.00
05/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
05/01/2024	2050 On 01-February-24			Bond Future	115.07	115.4479	115.0675	115.4479	10,813.00
05/01/2024	2050 On 02-May-24			Bond Future	117.64	118.0267	117.6379	118.0267	3,316.00
05/01/2024	2050 On 01-August-24			Bond Future	117.97	118.3647	117.9714	118.3647	0.00
05/01/2024	2050 On 07-November-24			Bond Future	120.76	121.1600	120.7560	121.1600	0.00
05/01/2024	2050 On 06-February-25			Bond Future	120.98	121.3883	120.9807	121.3883	0.00
05/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5381	6	5	6	0.00
05/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
05/01/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	AL37 On 01-February-24			Index Future	940.86	1982.6230	940.8600	1982.6230	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2024	AL37 On 02-May-24			Index Future	961.65	2026.4230	961.6450	2026.4230	0.00
05/01/2024	AL37 On 01-August-24			Index Future	983.01	2071.3800	983.0130	2071.3800	0.00
05/01/2024	AL37 On 07-November-24			Index Future	1005.99	2119.8250	1005.9910	2119.8250	0.00
05/01/2024	AL37 On 06-February-25			Index Future	1027.40	2164.8690	1027.4030	2164.8690	0.00
05/01/2024	AL7T On 01-February-24			Index Future	1096.51	1086.4680	1096.5060	1086.4680	0.00
05/01/2024	AL7T On 02-May-24			Index Future	1120.73	1110.4700	1120.7290	1110.4700	0.00
05/01/2024	AL7T On 01-August-24			Index Future	1145.63	1135.1060	1145.6320	1135.1060	0.00
05/01/2024	AL7T On 07-November-24			Index Future	1172.41	1161.6540	1172.4120	1161.6540	0.00
05/01/2024	AL7T On 06-February-25			Index Future	1197.37	1186.3370	1197.3650	1186.3370	0.00
05/01/2024	ALBI On 01-February-24			Index Future	947.89	938.8770	947.8940	938.8770	104.00
05/01/2024	ALBI On 02-May-24			Index Future	968.84	959.6190	968.8350	959.6190	0.00
05/01/2024	ALBI On 01-August-24			Index Future	990.36	980.9080	990.3630	980.9080	0.00
05/01/2024	ALBI On 07-November-24			Index Future	1013.51	1003.8500	1013.5120	1003.8500	0.00
05/01/2024	ALBI On 06-February-25			Index Future	1035.08	1025.1800	1035.0840	1025.1800	0.00
05/01/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/01/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
05/01/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/01/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	ES33 On 01-February-24			Bond Future	12.35	75.8197	76.0950	75.8197	0.00
05/01/2024	ES33 On 02-May-24			Bond Future	12.48	73.7145	73.9961	73.7145	0.00
05/01/2024	ES33 On 01-August-24			Bond Future	12.62	75.3667	75.6573	75.3667	0.00
05/01/2024	ES33 On 07-November-24			Bond Future	12.79	73.3420	73.6386	73.3420	0.00
05/01/2024	ES33 On 06-February-25			Bond Future	12.97	74.9108	75.2165	74.9108	0.00
05/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1485	1	1	1	0.00
05/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2024	ES42 On 01-February-24			Bond Future	13.01	70.8957	71.2094	70.8957	0.00
05/01/2024	ES42 On 02-May-24			Bond Future	13.14	68.2169	68.5375	68.2169	0.00
05/01/2024	ES42 On 01-August-24			Bond Future	13.28	69.7454	70.0758	69.7454	0.00
05/01/2024	ES42 On 07-November-24			Bond Future	13.44	67.1223	67.4597	67.1223	0.00
05/01/2024	ES42 On 06-February-25			Bond Future	13.60	68.5553	68.9025	68.5553	0.00
05/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	509	0	1	0	0.00
05/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
05/01/2024	GOVI On 01-February-24			GOVI	934.17	925.5460	934.1740	925.5460	726.00
05/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	541940	46	54	46	0.00
05/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	541840	46	54	46	0.00
05/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	541740	46	54	46	0.00
05/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
05/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
05/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
05/01/2024	GOVI On 02-May-24			GOVI	954.81	945.9930	954.8110	945.9930	0.00
05/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	38410	0	4	0	0.00
05/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	38310	0	4	0	0.00
05/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	38210	0	4	0	0.00
05/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0	5	0	5	0.00
05/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0	5	0	5	0.00
05/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0	5	0	5	0.00
05/01/2024	GOVI On 01-August-24			GOVI	976.03	966.9800	976.0280	966.9800	0.00
05/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	326480	24	33	24	0.00
05/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	326380	24	33	24	0.00
05/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	326580	24	33	24	0.00
05/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
05/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
05/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
05/01/2024	GOVI On 07-November-24			GOVI	998.84	989.5960	998.8430	989.5960	0.00
05/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	500530	41	50	41	0.00
05/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	500430	41	50	41	0.00
05/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	500630	41	50	41	0.00
05/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
05/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
05/01/2024	GOVI On 06-February-25			GOVI	1020.10	1010.6230	1020.1020	1010.6230	0.00
05/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	481020	39	48	39	0.00
05/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
05/01/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/01/2024	IGOV On 01-February-24			Index Future	353.77	346.6460	353.7660	346.6460	606.00
05/01/2024	IGOV On 02-May-24			Index Future	361.67	354.3890	361.6680	354.3890	16.00
05/01/2024	IGOV On 01-August-24			Index Future	369.79	362.3340	369.7900	362.3340	0.00
05/01/2024	IGOV On 07-November-24			Index Future	378.52	370.8960	378.5230	370.8960	0.00
05/01/2024	IGOV On 06-February-25			Index Future	386.66	378.8570	386.6610	378.8570	0.00
05/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/01/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
05/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.38	91.6260	91.6220	91.6260	0.00
05/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	0.00
05/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.33	91.6720	91.6720	91.6720	0.00
05/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.25	91.7530	91.7520	91.7530	0.00
05/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.22	91.7830	91.7820	91.7830	0.00
05/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.09	91.9130	91.9120	91.9130	0.00
05/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.86	92.1450	92.1420	92.1450	0.00
05/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.54	92.4620	92.4610	92.4620	0.00
05/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.43	92.5740	92.5700	92.5740	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.35	92.6560	92.6540	92.6560	0.00
05/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.29	92.7150	92.7100	92.7150	0.00
05/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.41	92.5930	92.5910	92.5930	0.00
05/01/2024	R035 On 01-February-24			Bond Future	11.51	87.3452	87.6229	87.3452	67,954.00
05/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	13	0	0	0	400.00
05/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	250	0	0	0	400.00
05/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	9741	9	10	9	0.00
05/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	3708	4	4	4	0.00
05/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	3754	4	4	4	0.00
05/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	3661	3	4	3	0.00
05/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	125	0	0	0	0.00
05/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	116	0	0	0	0.00
05/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	121	0	0	0	0.00
05/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	1	0	0	0	400.00
05/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	2422	3	2	3	0.00
05/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	5076	5	5	5	0.00
05/01/2024	R035 On 02-May-24			Bond Future	11.61	84.7629	85.0468	84.7629	109,420.00
05/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1092	1	1	1	0.00
05/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1112	1	1	1	0.00
05/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1073	1	1	1	0.00
05/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	3338	4	3	4	0.00
05/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	3267	4	3	4	0.00
05/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	3302	4	3	4	0.00
05/01/2024	R035 On 01-August-24			Bond Future	11.70	86.6430	86.9362	86.6430	0.00
05/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3146	3	3	3	0.00
05/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3116	3	3	3	0.00
05/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3176	3	3	3	0.00
05/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2603	3	3	3	0.00
05/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2647	3	3	3	0.00
05/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2625	3	3	3	0.00
05/01/2024	R035 On 07-November-24			Bond Future	11.83	84.1506	84.4497	84.1506	19,875.00
05/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4373	5	4	5	0.00
05/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4342	4	4	4	0.00
05/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4405	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2559	3	3	3	0.00
05/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2596	3	3	3	0.00
05/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2577	3	3	3	0.00
05/01/2024	R035 On 06-February-25			Bond Future	11.96	85.9331	86.2417	85.9331	0.00
05/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	4897	5	5	5	0.00
05/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2676	3	3	3	0.00
05/01/2024	R053 On 01-February-24			Bond Future	12.38	97.7852	98.1633	97.7852	0.00
05/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	4229	4	4	4	0.00
05/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4170	4	4	4	0.00
05/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	4288	4	4	4	0.00
05/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	284	0	0	0	0.00
05/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	303	1	0	1	0.00
05/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	294	0	0	0	0.00
05/01/2024	R053 On 02-May-24			Bond Future	12.48	94.0808	94.4672	94.0808	5,189.00
05/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5466	6	5	6	0.00
05/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5515	6	6	6	0.00
05/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5418	6	5	6	0.00
05/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1662	2	2	2	0.00
05/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1624	2	2	2	0.00
05/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1643	2	2	2	0.00
05/01/2024	R053 On 01-August-24			Bond Future	12.59	96.1670	96.5655	96.1670	0.00
05/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6389	7	6	7	0.00
05/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	6435	7	6	7	0.00
05/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6344	7	6	7	0.00
05/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2642	3	3	3	0.00
05/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	2600	3	3	3	0.00
05/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	2621	3	3	3	0.00
05/01/2024	R053 On 07-November-24			Bond Future	12.73	92.5397	92.9463	92.5397	0.00
05/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5347	6	5	6	0.00
05/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5386	6	5	6	0.00
05/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5309	6	5	6	0.00
05/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4865	6	5	6	0.00
05/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4803	6	5	6	0.00
05/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4834	6	5	6	0.00

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05/01/2024	R053 On 06-February-25			Bond Future	12.86	94.4971	94.9158	94.4971	0.00
05/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	5989	6	6	6	0.00
05/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	5453	6	5	6	0.00
05/01/2024	R186 On 01-February-24			Bond Future	8.70	105.6842	105.8242	105.6842	74,493.00
05/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2078	2	2	2	0.00
05/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2053	2	2	2	0.00
05/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2102	2	2	2	0.00
05/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	16	0	0	0	0.00
05/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	17	0	0	0	0.00
05/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	17	0	0	0	0.00
05/01/2024	R186 On 02-May-24			Bond Future	8.67	108.0189	108.1620	108.0189	11,233.00
05/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	159	0	0	0	0.00
05/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	154	0	0	0	0.00
05/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	163	0	0	0	0.00
05/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2620	3	3	3	2,030.00
05/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	4049	4	4	4	0.00
05/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	46	0	0	0	2,030.00
05/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	139	0	0	0	0.00
05/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1728	2	2	2	0.00
05/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1767	2	2	2	0.00
05/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1748	2	2	2	0.00
05/01/2024	R186 On 01-August-24			Bond Future	8.62	105.1059	105.2560	105.1059	0.00
05/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	1014	1	1	1	0.00
05/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	1027	1	1	1	0.00
05/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	1001	1	1	1	0.00
05/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	874	1	1	1	0.00
05/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	857	1	1	1	0.00
05/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	866	1	1	1	0.00
05/01/2024	R186 On 07-November-24			Bond Future	8.60	107.5604	107.7126	107.5604	44,537.00
05/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1751	2	2	2	0.00
05/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1737	2	2	2	0.00
05/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1765	2	2	2	0.00
05/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	698	1	1	1	0.00
05/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	708	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	703	1	1	1	0.00
05/01/2024	R186 On 06-February-25			Bond Future	8.60	104.5242	104.6836	104.5242	0.00
05/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1571	2	2	2	0.00
05/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	827	1	1	1	0.00
05/01/2024	R202 On 01-February-24			Bond Future	259.54	259.5012	259.5354	259.5012	5,070.00
05/01/2024	R202 On 02-May-24			Bond Future	265.33	265.2980	265.3327	265.2980	0.00
05/01/2024	R202 On 01-August-24			Bond Future	266.19	266.1440	266.1893	266.1440	0.00
05/01/2024	R202 On 07-November-24			Bond Future	272.47	272.4295	272.4728	272.4295	6.00
05/01/2024	R202 On 06-February-25			Bond Future	273.09	273.0305	273.0859	273.0305	0.00
05/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	6296	6	6	6	0.00
05/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
05/01/2024	R209 On 01-February-24			Bond Future	11.69	67.0735	67.3637	67.0735	12,448.00
05/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2296	2	2	2	0.00
05/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2334	2	2	2	0.00
05/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2258	2	2	2	0.00
05/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	243	0	0	0	0.00
05/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	227	0	0	0	0.00
05/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	235	0	0	0	0.00
05/01/2024	R209 On 02-May-24			Bond Future	11.78	65.4021	65.6988	65.4021	0.00
05/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	687	1	1	1	0.00
05/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	700	1	1	1	0.00
05/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	673	1	1	1	0.00
05/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	3631	4	4	4	0.00
05/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	3558	4	4	4	0.00
05/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	3594	4	4	4	0.00
05/01/2024	R209 On 01-August-24			Bond Future	11.87	66.8526	67.1583	66.8526	0.00
05/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2294	2	2	2	0.00
05/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2270	2	2	2	0.00
05/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2318	2	2	2	0.00
05/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2662	3	3	3	0.00
05/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2707	3	3	3	0.00
05/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2684	3	3	3	0.00
05/01/2024	R209 On 07-November-24			Bond Future	11.99	65.2567	65.5687	65.2567	5,237.00
05/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3651	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3677	4	4	4	0.00
05/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3624	4	4	4	0.00
05/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2632	3	3	3	0.00
05/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2596	3	3	3	0.00
05/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2614	3	3	3	0.00
05/01/2024	R209 On 06-February-25			Bond Future	12.11	66.6385	66.9596	66.6385	0.00
05/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4174	4	4	4	0.00
05/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2722	3	3	3	0.00
05/01/2024	R210 On 01-February-24			Bond Future	234.28	234.6207	234.2816	234.6207	677.00
05/01/2024	R210 On 02-May-24			Bond Future	236.25	236.6008	236.2542	236.6008	0.00
05/01/2024	R210 On 01-August-24			Bond Future	241.56	241.9050	241.5591	241.9050	0.00
05/01/2024	R210 On 07-November-24			Bond Future	243.91	244.2695	243.9132	244.2695	60.00
05/01/2024	R210 On 06-February-25			Bond Future	249.15	249.5072	249.1520	249.5072	0.00
05/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9542	10	10	10	0.00
05/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
05/01/2024	R213 On 01-February-24			Bond Future	10.38	86.3152	86.4484	86.3152	29,769.00
05/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	5607	5	6	5	0.00
05/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	5567	5	6	5	0.00
05/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	5647	6	6	6	0.00
05/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	9	0	0	0	0.00
05/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	10	0	0	0	0.00
05/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	10	0	0	0	0.00
05/01/2024	R213 On 02-May-24			Bond Future	10.44	84.6634	84.7996	84.6634	0.00
05/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1296	1	1	1	0.00
05/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1276	1	1	1	0.00
05/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1316	2	1	2	0.00
05/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1924	2	2	2	0.00
05/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1971	2	2	2	0.00
05/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1947	2	2	2	0.00
05/01/2024	R213 On 01-August-24			Bond Future	10.50	86.5414	86.6836	86.5414	0.00
05/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3025	3	3	3	0.00
05/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3051	3	3	3	0.00
05/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	2998	3	3	3	0.00
05/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1534	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1506	2	2	2	0.00
05/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1520	2	2	2	0.00
05/01/2024	R213 On 07-November-24			Bond Future	10.60	85.0013	85.1458	85.0013	16,191.00
05/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4021	4	4	4	0.00
05/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	3994	4	4	4	0.00
05/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4048	4	4	4	0.00
05/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1552	2	2	2	0.00
05/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1575	2	2	2	0.00
05/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1564	2	2	2	0.00
05/01/2024	R213 On 06-February-25			Bond Future	10.71	86.8030	86.9538	86.8030	0.00
05/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4238	4	4	4	0.00
05/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1781	2	2	2	0.00
05/01/2024	R214 On 01-February-24			Bond Future	12.15	62.2588	62.5523	62.2588	12,169.00
05/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	892	1	1	1	0.00
05/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	918	1	1	1	0.00
05/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	868	1	1	1	0.00
05/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	922	1	1	1	0.00
05/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	876	1	1	1	0.00
05/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	899	1	1	1	0.00
05/01/2024	R214 On 02-May-24			Bond Future	12.25	60.3297	60.6298	60.3297	10,172.00
05/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1646	2	2	2	7,110.00
05/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6010	6	6	6	0.00
05/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	3759	4	4	4	0.00
05/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1599	2	2	2	10,000.00
05/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	487	1	0	1	0.00
05/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	498	1	0	1	0.00
05/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	476	1	0	1	0.00
05/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	4403	5	4	5	0.00
05/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	4320	5	4	5	0.00
05/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	4361	5	4	5	0.00
05/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	2152	3	2	3	0.00
05/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	902	1	1	1	17,110.00
05/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	2201	3	2	3	0.00
05/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	400	1	0	1	17,110.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2024	R214 On 01-August-24			Bond Future	12.34	61.6678	61.9768	61.6678	0.00
05/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2139	2	2	2	0.00
05/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2116	2	2	2	0.00
05/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2163	2	2	2	0.00
05/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2928	3	3	3	0.00
05/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2977	3	3	3	0.00
05/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2952	3	3	3	0.00
05/01/2024	R214 On 07-November-24			Bond Future	12.46	59.8006	60.1160	59.8006	0.00
05/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3555	4	4	4	0.00
05/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3581	4	4	4	0.00
05/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3529	4	4	4	0.00
05/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2895	3	3	3	0.00
05/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2856	3	3	3	0.00
05/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2876	3	3	3	0.00
05/01/2024	R214 On 06-February-25			Bond Future	12.59	61.0671	61.3916	61.0671	0.00
05/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	3876	4	4	4	0.00
05/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	3325	4	3	4	0.00
05/01/2024	R248 On 01-February-24			Bond Future	12.36	75.9359	76.2307	75.9359	246,223.00
05/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	7999	8	8	8	0.00
05/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4156	4	4	4	0.00
05/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	557	1	1	1	0.00
05/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	578	1	1	1	0.00
05/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	538	1	1	1	0.00
05/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	5466	5	5	5	0.00
05/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	910	1	1	1	0.00
05/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	18	0	0	0	0.00
05/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	1280	2	1	2	0.00
05/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	5327	6	5	6	0.00
05/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	44	0	0	0	0.00
05/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	1851	2	2	2	0.00
05/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	1771	2	2	2	0.00
05/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	1811	2	2	2	0.00
05/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	115	0	0	0	0.00
05/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	6	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2024	R248 On 02-May-24			Bond Future	12.47	73.1651	73.4665	73.1651	13,882.00
05/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	307	0	0	0	0.00
05/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2127	2	2	2	0.00
05/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	4802	5	5	5	0.00
05/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	361	1	0	1	0.00
05/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	369	1	0	1	0.00
05/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	353	1	0	1	0.00
05/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	6506	7	7	7	0.00
05/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	6392	7	6	7	0.00
05/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	6449	7	6	7	0.00
05/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	1035	1	1	1	0.00
05/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	2504	3	3	3	0.00
05/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	6857	7	7	7	0.00
05/01/2024	R248 On 01-August-24			Bond Future	12.57	74.7879	75.0986	74.7879	13,000.00
05/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2458	3	2	3	0.00
05/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2485	3	2	3	0.00
05/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2432	3	2	3	0.00
05/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3972	5	4	5	0.00
05/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3909	5	4	5	0.00
05/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3940	5	4	5	0.00
05/01/2024	R248 On 07-November-24			Bond Future	12.70	72.0819	72.3990	72.0819	0.00
05/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4150	4	4	4	0.00
05/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4181	4	4	4	0.00
05/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4120	4	4	4	0.00
05/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3678	4	4	4	0.00
05/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3630	4	4	4	0.00
05/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3654	4	4	4	0.00
05/01/2024	R248 On 06-February-25			Bond Future	12.84	73.6080	73.9345	73.6080	0.00
05/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4011	4	4	4	0.00
05/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4693	5	5	5	0.00
05/01/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/01/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00